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*LIMITED TO MATTERS
AND PROCEEDINGS BEFORE
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July 30, 2001

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GROUP ART UNIT: 2164
Confirmation No. 8808

Commissioner for Patents
Washington, D.C. 20231

Re: U.S. Utility Patent Application
Appl. No. 09/810,623; Filed: March 19, 2001
For: **System, Method, and Computer Program Product for Use of Lattices
in Valuing Options**
Inventors: Elie Ayache
Our Ref: 1776.0010002

Sir:

Transmitted herewith for appropriate action are the following documents:

1. Copy of Notice to File Corrected Application Papers;
2. Reply To Notice to File Corrected Application Papers - Filing Date Granted;
3. Substitute Nine (9) Sheets of Formal Drawings (FIGs. 1-16);
4. Change of Attorney Docket; and
5. One return postcard.

Commissioner for Patents

July 30, 2001

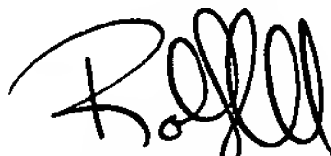
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It is respectfully requested that the attached postcard be stamped with the date of filing of these documents, and that it be returned to our courier. In the event that extensions of time are necessary to prevent abandonment of this patent application, then such extensions of time are hereby petitioned.

The U.S. Patent and Trademark Office is hereby authorized to charge any fee deficiency, or credit any overpayment, to our Deposit Account No. 19-0036. A duplicate copy of this letter is enclosed.

Respectfully submitted,

STERNE, KESSLER, GOLDSTEIN & FOX P.L.L.C.



Robert Sokohl
Attorney for Applicant
Registration No. 36,013

RES/tc

Enclosures



IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re application of:

Elie Ayache

Appl. No.: 09/810,623

Filed: March 19, 2001

For: **System, Method, and Computer
Program Product for Use of
Lattices in Valuing Options**

Confirmation No.: 8808

Art Unit: 2164

Examiner: (to be assigned)

Atty. Docket: 1776.0010002

Request For Change of Attorney Docket Number

Assistant Commissioner for Patents
Washington, D.C. 20231

Sir:

Applicant hereby requests that the Attorney Docket Number for the above-captioned application be changed from "1776.0010001" to --1776.0010002--.

Respectfully submitted,

STERNE, KESSLER, GOLDSTEIN & FOX P.L.L.C.

Robert Sokohl
Attorney for Applicants
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Date: 7/30/01

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